# Portfolio Optimization Using Fundamental Indicators Based on Multi-Objective EA (SpringerBriefs in Applied Sciences and Technology)

*By Antonio Daniel Silva, Rui Ferreira Neves, Nuno Horta*
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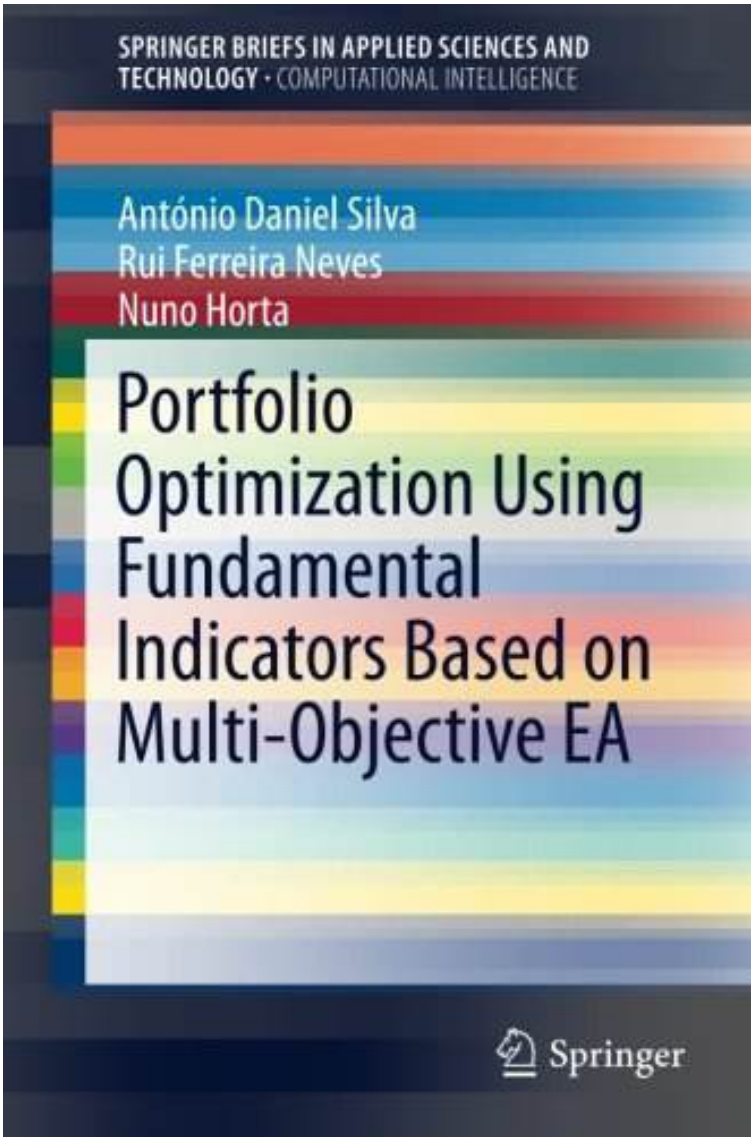




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**By Antonio Daniel Silva, Rui Ferreira Neves, Nuno Horta : Portfolio Optimization Using Fundamental Indicators Based on Multi-Objective EA (SpringerBriefs in Applied Sciences and Technology)** Portfolio Optimization Using Fundamental Indicators Based on Multi-Objective EA (SpringerBriefs in Applied Sciences and Technology):

This work presents a new approach to portfolio composition in the stock market It incorporates a fundamental approach using financial ratios and technical indicators with a Multi Objective Evolutionary Algorithms to choose the portfolio composition with two objectives the return and the risk Two different chromosomes are used for representing different investment models with real constraints equivalents to the ones faced by managers of mutual funds hedge funds and pe



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